

Dep. Variable:	log_price	R-squared:	0.1392
Estimator:	PanelOLS	R-squared (Between):	0.0023
No. Observations:	1043674	R-squared (Within):	0.1392
Date:	Mon, Apr 06 2020	R-squared (Overall):	0.0026
Time:	21:52:47	Log-likelihood	1.11e+06
Cov. Estimator:	Clustered		
		F-statistic:	5.104e+04
Entities:	96569	P-value	0.0000
Avg Obs:	10.808	Distribution:	F(3,947102)
Min Obs:	1.0000		
Max Obs:	16.000	F-statistic (robust):	1724.2
		P-value	0.0000
Time periods:	16	Distribution:	F(3,947102)
Avg Obs:	6.523e+04		
Min Obs:	5.29e+04		
Max Obs:	7.126e+04		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	1.8280	0.0010	1809.3	0.0000	1.8260	1.8300
DHHIpostmerger	0.1861	0.0416	4.4748	0.0000	0.1046	0.2677
postmerger	-0.0022	0.0029	-0.7741	0.4389	-0.0078	0.0034
quarter_since_start	0.0071	0.0001	48.132	0.0000	0.0068	0.0073

F-test for Poolability: 1014.3
P-value: 0.0000
Distribution: F(96568,947102)

Included effects: Entity